



Daily MTM Report

Daily summary for: 20/01/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			8.01730	8.00390		15.98	180,910,374.50	22,565	241,157.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		973.00000	986,000	16.71	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	5,000	16.71	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		924.00000	937,000	16.37	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		6.00000	6,000	16.37	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,023.00000	1,036,000	17.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		5.00000	5,000	17.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,009.00000	1,022,000	16.96	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		5.00000	5,000	16.96	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		862.00000	874,000	15.94	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		8.00000	7,000	15.94	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		766.00000	778,000	15.51	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		12.00000	11,000	15.51	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,207.00000	1,220,000	18.33	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	3,000	18.33	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		813.00000	826,000	15.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		9.00000	9,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,256.00000	1,269,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		496.00000	507,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		42.00000	40,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		233.00000	238,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		179.00000	171,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		627.00000	639,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		23.00000	22,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		116.00000	118,000	17.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		412.00000	401,000	17.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,306.00000	1,319,000	19.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	19.01	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		105.00000	107,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		451.00000	440,000	18.05	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,157.00000	1,170,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	3,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		209.00000	214,000	15.98	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		205.00000	197,000	15.98	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		911.00000	923,000	16.28	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		7.00000	6,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,356.00000	1,369,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		582.00000	594,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		28.00000	27,000	15.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		141.00000	144,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		337.00000	327,000	17.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		286.00000	293,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		132.00000	126,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		960.00000	973,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		6.00000	6,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,405.00000	1,419,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	2,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		316.00000	324,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		112.00000	107,000	15.45	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		190.00000	194,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		236.00000	227,000	16.28	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		259.00000	265,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		155.00000	148,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		156.00000	159,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		302.00000	292,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		672.00000	684,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		18.00000	17,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		719.00000	731,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		15.00000	14,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,107.00000	1,121,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	4,000	17.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		382.00000	390,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		78.00000	73,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		172.00000	175,000	16.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		268.00000	258,000	16.57	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		539.00000	550,000	15.09	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		35.00000	33,000	15.09	0.00	0	2,920.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,605.00000	1,618,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,854.00000	1,868,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		455.00000	465,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		51.00000	48,000	14.92	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		128.00000	130,000	17.46	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		374.00000	363,000	17.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,804.00000	1,818,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,058.00000	1,071,000	17.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	4,000	17.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		348.00000	356,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		94.00000	89,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		95.00000	97,000	18.35	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		491.00000	480,000	18.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,555.00000	1,568,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		417.00000	427,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		63.00000	60,000	15.06	6,000.00	100	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,455.00000	1,468,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,505.00000	1,518,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.37	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,655.00000	1,668,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,904.00000	1,918,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	23.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		87.00000	88,000	18.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		533.00000	521,000	18.68	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		79.00000	81,000	19.01	0.00	0	8,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		575.00000	564,000	19.01	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		48.00000	48,000	20.99	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		844.00000	831,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,031.00000	1,018,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		35.00000	35,000	22.23	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		67.00000	67,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		663.00000	650,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		61.00000	62,000	20.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		707.00000	695,000	20.00	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		798.00000	785,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		52.00000	52,000	20.66	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		752.00000	740,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		56.00000	57,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,270.00000	1,257,000	23.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		24.00000	24,000	23.78	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,514.00000	1,501,000	25.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		18.00000	18,000	25.33	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.12510	8.11160		17.45	2,299,403.30	283	38,933.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		912.00000	925,000	15.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		50.00000	50,000	15.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		869.00000	881,000	15.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		57.00000	56,000	15.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		957.00000	969,000	15.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		45.00000	44,000	15.81	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		368.00000	374,000	17.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		356.00000	349,000	17.45	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		14.00000	14,000	16.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,376.00000	1,389,000	16.91	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		242.00000	246,000	19.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		630.00000	621,000	19.14	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		209.00000	212,000	19.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		747.00000	737,000	19.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		190.00000	193,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		828.00000	818,000	20.23	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,140.00000	1,152,000	16.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		28.00000	27,000	16.30	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		710.00000	721,000	15.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		98.00000	96,000	15.72	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		410.00000	418,000	17.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		298.00000	293,000	17.05	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		331.00000	337,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		419.00000	412,000	17.87	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		0.00000	547,000	16.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		0.00000	172,000	16.08	1,720,000.00	10,000	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		0.00000	901,000	20.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		0.00000	176,000	20.67	880,000.00	5,000	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.23310	8.21930		18.36	1,646,620.00	200	6,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,102.00000	1,113,000	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		83.00000	80,000	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,061.00000	1,071,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		92.00000	88,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,145.00000	1,156,000	16.15	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		76.00000	73,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		100.00000	97,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,019.00000	1,030,000	16.01	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,142.00000	1,128,000	21.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		261.00000	261,000	21.31	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		627.00000	630,000	16.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		308.00000	297,000	16.98	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		369.00000	370,000	19.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		750.00000	737,000	19.57	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,225.00000	1,212,000	21.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		244.00000	245,000	21.63	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		901.00000	887,000	20.27	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		320.00000	320,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.33960	8.32500		18.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		882.00000	888,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		257.00000	248,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		853.00000	859,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		278.00000	269,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		912.00000	918,000	16.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		237.00000	228,000	16.51	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		400.00000	388,000	17.50	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		725.00000	728,000	17.50	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,154.00000	1,139,000	21.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		379.00000	379,000	21.06	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43400	8.41870		18.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		875.00000	881,000	17.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		406.00000	397,000	17.31	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		851.00000	856,000	17.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		432.00000	422,000	17.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		900.00000	906,000	17.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		381.00000	372,000	17.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,169.00000	1,155,000	20.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		488.00000	489,000	20.69	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		807.00000	811,000	17.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		488.00000	477,000	17.77	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.65920	8.64460		18.92	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		794.00000	794,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,127.00000	1,113,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		779.00000	780,000	19.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,162.00000	1,149,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		809.00000	810,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,092.00000	1,079,000	19.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.20220	9.18770		19.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,466.00000	1,469,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		778.00000	767,000	18.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,448.00000	1,451,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		810.00000	799,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,486.00000	1,487,000	17.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		748.00000	735,000	17.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		502.00000	497,000	16.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,690.00000	1,699,000	16.92	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.27630	10.26180		20.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,079.00000	2,078,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,017.00000	1,002,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,061.00000	2,060,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,049.00000	1,034,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,097.00000	2,096,000	19.28	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		985.00000	970,000	19.28	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.01730	8.00390			15.98	0.00	0	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			49,624.00000	50,675,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,234.00000	3,945,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			45,509.00000	46,511,000	14.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			5,119.00000	4,781,000	14.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		53,868.00000	54,962,000	15.09		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		3,478.00000	3,232,000	15.09		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		33,697.00000	32,633,000	17.16		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		14,087.00000	14,363,000	17.16		0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.12510	8.11160		17.45		0.00	0	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		28,237.00000	28,743,000	18.50		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		52,077.00000	51,233,000	18.50		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		26,812.00000	27,290,000	18.72		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		55,652.00000	54,780,000	18.72		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		29,750.00000	30,285,000	18.29		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		48,590.00000	47,775,000	18.29		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.43900	12.36040		14.09	1,679,265.00		135	11,055.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		944.00000	1,017,000	14.97		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		34.00000	28,000	14.97		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		897.00000	969,000	14.72		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		37.00000	30,000	14.72		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		991.00000	1,064,000	15.23		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		31.00000	25,000	15.23		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		851.00000	922,000	14.46		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		41.00000	33,000	14.46		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		555.00000	610,000	13.04		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		95.00000	71,000	13.04		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		1,376.00000	1,451,000	17.27		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		16.00000	12,000	17.27		0.00	0	768.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		630.00000	693,000	13.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		70.00000	54,000	13.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		312.00000	349,000	13.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		252.00000	210,000	13.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,039.00000	1,112,000	15.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		29.00000	23,000	15.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,473.00000	1,550,000	17.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		13.00000	11,000	17.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		714.00000	784,000	13.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		54.00000	45,000	13.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,278.00000	1,354,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		18.00000	15,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		486.00000	536,000	13.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		126.00000	97,000	13.23	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		520.00000	572,000	13.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		110.00000	83,000	13.13	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		214.00000	237,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		404.00000	348,000	14.45	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		626.00000	562,000	15.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		136.00000	151,000	15.54	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,234.00000	1,161,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		44.00000	50,000	17.52	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.59480	12.51480		15.38	0.00	0	2,865.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		853.00000	909,000	14.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		188.00000	164,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		819.00000	874,000	14.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		204.00000	179,000	14.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		888.00000	945,000	14.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		173.00000	150,000	14.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.75090	12.66910		16.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		434.00000	459,000	17.85	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,215.00000	1,158,000	17.85	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		422.00000	446,000	17.96	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,253.00000	1,195,000	17.96	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		446.00000	471,000	17.75	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,177.00000	1,120,000	17.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10390	0.10410		13.88	0.00	0	4,328.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,414.00000	1,394,000	16.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	4,000	16.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		486.00000	473,000	13.88	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		76.00000	83,000	13.88	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,410.00000	2,390,000	22.28	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	22.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10550	0.10560		16.14	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		382.00000	381,000	18.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		622.00000	631,000	18.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		169.00000	169,000	20.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,409.00000	1,419,000	20.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		902.00000	896,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		142.00000	146,000	16.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.36350	10.32130		12.86	15,182,527.50	1,465	22,631.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		340.00000	369,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		119.00000	106,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		308.00000	336,000	12.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		137.00000	123,000	12.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		373.00000	404,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		102.00000	91,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,276.00000	1,317,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		5.00000	4,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		251.00000	274,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		180.00000	161,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		563.00000	603,000	13.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		42.00000	40,000	13.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,325.00000	1,367,000	16.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		4.00000	4,000	16.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		483.00000	518,000	12.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		62.00000	55,000	12.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		124.00000	132,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		403.00000	369,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		92.00000	96,000	14.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		521.00000	483,000	14.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		225.00000	246,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		204.00000	183,000	12.87	0.00	0	10,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		49.00000	49,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		828.00000	786,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		25.00000	24,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,204.00000	1,161,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		69.00000	71,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		648.00000	608,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		17.00000	15,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,446.00000	1,402,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		63.00000	64,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		692.00000	651,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		790.00000	831,000	13.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		19.00000	18,000	13.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		35.00000	34,000	16.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,014.00000	971,000	16.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		83.00000	87,000	14.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		562.00000	524,000	14.48	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		737.00000	696,000	15.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		58.00000	59,000	15.36	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,300.00000	1,257,000	17.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		21.00000	20,000	17.87	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.50900	10.46640		14.60	0.00	0	24,699.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		422.00000	443,000	14.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		356.00000	334,000	14.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		400.00000	419,000	14.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		384.00000	360,000	14.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		445.00000	467,000	14.36	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		329.00000	308,000	14.36	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.65900	10.61520		15.50	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		466.00000	487,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		576.00000	554,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		445.00000	465,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		605.00000	582,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		489.00000	510,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		549.00000	527,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.08290	11.03720		15.48	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		809.00000	804,000	16.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,265.00000	1,214,000	16.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		795.00000	789,000	16.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,301.00000	1,249,000	16.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		824.00000	819,000	16.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,230.00000	1,179,000	16.01	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			414.41200	414.45200			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			420.26300	420.30900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			377.83200	377.53500			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			383.16700	382.87100			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33660	8.28100		13.23	83,366.00	10	23,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,035.00000	1,090,000	16.65	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		4.00000	3,000	16.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		986.00000	1,041,000	16.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		5.00000	4,000	16.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,084.00000	1,140,000	17.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		3.00000	3,000	17.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		887.00000	942,000	15.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		6.00000	5,000	15.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,333.00000	1,388,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	1,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		558.00000	608,000	14.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		27.00000	21,000	14.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		838.00000	893,000	15.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		7.00000	6,000	15.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,283.00000	1,338,000	18.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		2.00000	1,000	18.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,081.00000	2,137,000	22.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		428.00000	474,000	13.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		47.00000	37,000	13.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.37080	8.31540		14.69	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		740.00000	786,000	14.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		75.00000	65,000	14.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		700.00000	745,000	14.43	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		85.00000	74,000	14.43	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		781.00000	828,000	14.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		66.00000	57,000	14.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.41100	8.35610		15.19	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		468.00000	497,000	14.99	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		348.00000	322,000	14.99	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		444.00000	472,000	15.05	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		374.00000	347,000	15.05	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		493.00000	524,000	14.93	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		323.00000	299,000	14.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.43230	9.36840		17.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,418.00000	2,475,000	16.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		350.00000	343,000	16.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,377.00000	2,434,000	16.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		359.00000	352,000	16.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,459.00000	2,517,000	16.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		341.00000	335,000	16.87	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.89790	7.92480		11.54	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		402.00000	378,000	11.38	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		27.00000	30,000	11.38	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		361.00000	338,000	11.40	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		36.00000	40,000	11.40	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		445.00000	421,000	11.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		20.00000	23,000	11.36	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.98740	8.01540		12.31	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		202.00000	193,000	12.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		337.00000	356,000	12.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		187.00000	178,000	13.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		372.00000	391,000	13.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		219.00000	209,000	12.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		304.00000	322,000	12.72	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.20890	0.20470			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.11510	0.11870			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.07650	0.07500			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11630	0.11260			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01090	0.01480			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05390	0.05900			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.58760	8.55250		15.04	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		191.00000	201,000	15.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		239.00000	213,000	15.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		173.00000	182,000	15.29	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		271.00000	244,000	15.29	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		212.00000	225,000	14.93	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		210.00000	187,000	14.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.71910	8.68390		17.25	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		255.00000	261,000	18.67	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		671.00000	642,000	18.67	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		243.00000	249,000	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		709.00000	680,000	18.84	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		268.00000	275,000	18.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		634.00000	606,000	18.49	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				378.75900	378.59400			0.00	0	185.00
GOVI On	02/02/2012	GOVI		369.00	Call		95,940.00000	97,590,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Call		95,840.00000	97,490,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Call		96,040.00000	97,690,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI				384.10800	383.94500			0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Call		19,450.00000	21,080,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		19,350.00000	20,980,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Call		19,550.00000	21,180,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.81000	167.69600			0.00	0	511.00
IGOV	On	03/05/2012	Index Future			170.17900	170.06600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.11000	455.17600			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.62000	5.61000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.62000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.64000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.67000	5.63000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.70000	5.64000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.74000	5.68000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.81000	5.71000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.98000	5.86000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.15000	6.02000			0.00	0	790.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.35000	6.22000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.59000	6.46000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.79000	6.68000			0.00	0	500.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.44350	6.40780		11.06	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Call		187.00000	212,000	11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Put		63.00000	52,000	11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Call		181.00000	205,000	11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Put		67.00000	55,000	11.20	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Call		194.00000	219,000	11.21	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Put		60.00000	49,000	11.21	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.49400	6.45820		13.35	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Call		306.00000	328,000	13.27	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Put		148.00000	134,000	13.27	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Call		277.00000	298,000	13.29	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Put		169.00000	154,000	13.29	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Call		336.00000	359,000	13.25	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Put		128.00000	115,000	13.25	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			372.22600	371.30900			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future			6.71500	6.67500		3.15	0.00	0	10,961.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,301.00000	6,158,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,467.00000	6,324,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,133.00000	5,991,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		135.00000	91,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		582.00000	681,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,441.00000	2,583,000	3.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.00	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,344.00000	1,206,000	3.19	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		14.00000	19,000	3.19	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,536.00000	1,675,000	3.05	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		6.00000	3,000	3.05	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		866.00000	984,000	3.09	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		59.00000	35,000	3.09	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		268.00000	197,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		357.00000	429,000	3.13	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,859.00000	1,717,000	3.20	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		3.00000	3,000	3.20	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.80400	6.76100		3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,829.00000	4,688,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		14.00000	15,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,984.00000	4,843,000	3.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		11.00000	13,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,674.00000	4,534,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		17.00000	19,000	3.54	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.86000	6.81200		3.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,916.00000	3,791,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		337.00000	359,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,039.00000	3,913,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		312.00000	333,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,795.00000	3,671,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		363.00000	387,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.92000	6.86500		4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,885.00000	1,799,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,504.00000	1,574,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,968.00000	1,880,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,447.00000	1,514,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,808.00000	1,724,000	4.01	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,568.00000	1,639,000	4.01	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.35200	8.39800		12.01	0.00	0	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,527.00000	5,950,000	12.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		27.00000	14,000	12.35	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.05	Call		5,958.00000	6,385,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		18.00000	9,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,098.00000	5,515,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		40.00000	21,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		6,376.00000	5,942,000	11.50	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		10.00000	12,000	11.50	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		17,192.00000	16,756,000	11.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		3,956.00000	3,543,000	11.67	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		103.00000	127,000	11.67	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,349.00000	35,786,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,124.00000	107,560,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.43400	8.48200		12.20	0.00	0	142.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,046.00000	6,364,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,381.00000	1,253,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,367.00000	6,693,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,266.00000	1,146,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,731.00000	6,041,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,505.00000	1,368,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,675.00000	6,330,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,093.00000	1,195,000	11.82	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		4,641.00000	4,355,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,983.00000	2,143,000	12.01	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.50	Call		3,232.00000	3,455,000	12.20	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		3,065.00000	2,842,000	12.20	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,121.00000	5,413,000	12.47	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,779.00000	1,625,000	12.47	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.50500	8.55400		14.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,809.00000	6,059,000	14.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,044.00000	3,846,000	14.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,070.00000	6,325,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,861.00000	3,668,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,553.00000	5,796,000	14.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,234.00000	4,030,000	14.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.57500	8.62500		14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,588.00000	6,829,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,478.00000	5,271,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,836.00000	7,082,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,286.00000	5,084,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,356.00000	6,592,000	14.33	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,688.00000	5,476,000	14.33	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.92582	218.92390			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		924.00000	926,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		874.00000	876,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		974.00000	976,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			247.82590	247.35278			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,353.00000	10,826,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		10,303.00000	10,776,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		10,403.00000	10,876,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.26000	6.19900		2.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,361.00000	5,197,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,488.00000	5,323,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,234.00000	5,070,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.31700	6.25000		2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,637.00000	3,473,000	2.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		8.00000	9,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,753.00000	3,590,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		6.00000	8,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,520.00000	3,357,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		9.00000	12,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.33300	6.25700		3.13	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,945.00000	2,799,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		196.00000	221,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,038.00000	2,890,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		181.00000	203,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,853.00000	2,708,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		213.00000	239,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.33500	6.24900		3.25	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,548.00000	1,449,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,042.00000	1,117,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,611.00000	1,510,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,004.00000	1,077,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,485.00000	1,388,000	3.33	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,079.00000	1,156,000	3.33	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.86901	186.85478			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,855.00000	9,869,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		9,805.00000	9,819,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,905.00000	9,919,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.39000	7.36100		5.57	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,201.00000	6,067,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,416.00000	6,281,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,986.00000	5,852,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		1,948.00000	2,075,000	5.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		21.00000	13,000	5.38	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		929.00000	1,018,000	5.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		179.00000	134,000	5.46	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		437.00000	359,000	5.52	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		488.00000	544,000	5.52	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,692.00000	2,558,000	5.71	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		5.00000	5,000	5.71	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.48600	7.45500		5.88	0.00	0	259.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,642.00000	5,510,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		81.00000	87,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,838.00000	5,705,000	6.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		70.00000	74,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,446.00000	5,315,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		93.00000	99,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,566.00000	2,662,000	5.72	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		520.00000	479,000	5.72	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		2,096.00000	2,181,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		730.00000	678,000	5.77	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,302.00000	1,228,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		1,324.00000	1,388,000	5.86	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,233.00000	2,135,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		714.00000	754,000	6.02	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.56100	7.52800		6.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,788.00000	4,675,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		754.00000	781,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,942.00000	4,828,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		705.00000	732,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,629.00000	4,518,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		797.00000	827,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.64100	7.60500		6.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,847.00000	2,763,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,260.00000	2,322,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,965.00000	2,879,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,176.00000	2,237,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,732.00000	2,650,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,347.00000	2,411,000	6.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.65400	7.63500		7.05	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,968.00000	6,866,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,211.00000	7,110,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,723.00000	6,622,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,122.00000	2,210,000	6.84	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		42.00000	29,000	6.84	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,983.00000	1,882,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		59.00000	59,000	7.15	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		272.00000	225,000	6.95	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		995.00000	1,050,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.74800	7.72800		7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,342.00000	5,246,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		242.00000	249,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,555.00000	5,459,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		214.00000	221,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,127.00000	5,033,000	7.78	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		269.00000	278,000	7.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.82600	7.80500		8.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,632.00000	4,552,000	8.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		1,245.00000	1,269,000	8.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,805.00000	4,724,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,180.00000	1,203,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,461.00000	4,383,000	8.82	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,313.00000	1,339,000	8.82	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.90500	7.88200		8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,399.00000	3,334,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,834.00000	2,880,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,535.00000	3,468,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,732.00000	2,776,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,271.00000	3,208,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,945.00000	2,992,000	8.49	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.08100	6.02500		1.59	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,542.00000	3,439,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,629.00000	3,527,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,454.00000	3,351,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.14300	6.07800		1.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,254.00000	2,151,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		3.00000	5,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,331.00000	2,228,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		3.00000	4,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,177.00000	2,074,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		4.00000	6,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.13900	6.06100		1.99	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,744.00000	1,652,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		126.00000	141,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,801.00000	1,709,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		115.00000	131,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,687.00000	1,597,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		136.00000	153,000	2.12	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.09400	5.99600		2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		760.00000	704,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		755.00000	812,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		792.00000	734,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		730.00000	784,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		731.00000	675,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		784.00000	840,000	2.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.87900	7.87000		7.26	6,775,328.70	70	43,445.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,168.00000	6,117,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		6,430.00000	6,378,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,906.00000	5,855,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,022.00000	3,071,000	6.95	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		6.00000	4,000	6.95	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		1,390.00000	1,420,000	7.09	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		128.00000	107,000	7.09	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		489.00000	446,000	7.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		603.00000	611,000	7.19	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,505.00000	3,453,000	7.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		3.00000	2,000	7.50	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.97300	7.96300		8.46	5,889,465.00	60	50.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,668.00000	4,616,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		440.00000	443,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,886.00000	4,834,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		397.00000	401,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,452.00000	4,402,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		486.00000	491,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,559.00000	3,593,000	8.20	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		671.00000	650,000	8.20	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,769.00000	2,797,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,020.00000	993,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,880.00000	1,842,000	8.46	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,676.00000	1,693,000	8.46	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.30	Call		2,864.00000	2,819,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		1,024.00000	1,035,000	8.63	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.05300	8.04300		9.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,063.00000	5,018,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,361.00000	1,370,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,248.00000	5,203,000	10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,291.00000	1,300,000	10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,880.00000	4,836,000	10.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,434.00000	1,444,000	10.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.12900	8.11800		9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,775.00000	3,737,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,090.00000	3,109,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,920.00000	3,882,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,977.00000	2,997,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,636.00000	3,600,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,210.00000	3,231,000	9.93	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.91800	7.91900		7.65	33,209,505.00	350	14,050.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,319.00000	6,325,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,598.00000	6,604,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,039.00000	6,046,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		2,933.00000	2,925,000	7.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		9.00000	7,000	7.34	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		1,476.00000	1,458,000	7.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		125.00000	113,000	7.48	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		507.00000	490,000	7.59	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		623.00000	600,000	7.59	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,760.00000	3,765,000	7.95	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		2.00000	1,000	7.95	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.00100	8.00200		9.32	4,641,751.00	50	3,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,991.00000	5,991,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		275.00000	269,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,233.00000	6,234,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		242.00000	237,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,747.00000	5,748,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		306.00000	301,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,749.00000	3,737,000	9.06	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		693.00000	687,000	9.06	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,891.00000	2,879,000	9.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,068.00000	1,062,000	9.16	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,001.00000	1,995,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,715.00000	1,703,000	9.35	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,073.00000	3,069,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.35	Put		1,027.00000	1,017,000	9.54	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.07200	8.07300		10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,370.00000	5,367,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,533.00000	1,524,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,568.00000	5,565,000	11.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,456.00000	1,447,000	11.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,174.00000	5,171,000	11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,613.00000	1,604,000	11.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.14300	8.14300		10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,880.00000	3,874,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,275.00000	3,269,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,039.00000	4,033,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,153.00000	3,147,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,732.00000	3,725,000	10.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,409.00000	3,402,000	10.95	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.71000	8.77100		16.24	387,839.60	5	2,890.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,119.00000	2,485,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		335.00000	215,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,419.00000	2,809,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Put		255.00000	158,000	16.51	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,835.00000	2,175,000	16.42	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		435.00000	288,000	16.42	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.78000	8.84300		16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,278.00000	3,565,000	16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,064.00000	1,855,000	16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,500.00000	3,799,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,907.00000	1,710,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,063.00000	3,339,000	16.46	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,233.00000	2,012,000	16.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.84100	8.90500		19.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,659.00000	5,964,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,064.00000	2,871,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,884.00000	6,195,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,925.00000	2,738,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,437.00000	5,735,000	19.30	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,209.00000	3,009,000	19.30	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.90200	8.96700		19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,210.00000	5,476,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,958.00000	4,725,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,412.00000	5,684,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,782.00000	4,554,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,022.00000	5,282,000	19.38	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,152.00000	4,912,000	19.38	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.44513	139.43438			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,434.00000	8,445,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,384.00000	8,395,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,484.00000	8,495,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.62921	116.62488			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,125.00000	6,129,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,075.00000	6,079,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,175.00000	6,179,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			113.72740	113.71935			0.00	0	2,677.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Call		5,219.00000	5,227,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		5,169.00000	5,177,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		5,269.00000	5,277,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.69700	8.74800		14.60	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,297.00000	2,611,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		299.00000	200,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,611.00000	2,945,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		225.00000	146,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,998.00000	2,290,000	14.76	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		391.00000	270,000	14.76	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.77200	8.82500		14.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,628.00000	4,918,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,348.00000	1,215,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,889.00000	5,188,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1,236.00000	1,112,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,372.00000	4,654,000	15.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,468.00000	1,326,000	15.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.83700	8.89100		17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,819.00000	6,077,000	17.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,072.00000	2,905,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Call		6,051.00000	6,315,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,932.00000	2,771,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,589.00000	5,842,000	17.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,216.00000	3,044,000	17.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90400	8.96000		17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,317.00000	5,546,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,008.00000	4,802,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,523.00000	5,757,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,831.00000	4,630,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,125.00000	5,349,000	17.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,202.00000	4,991,000	17.43	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.26430	1.26500		17.48	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		743.00000	735,000	15.92	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		93.00000	92,000	15.92	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		410.00000	403,000	16.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		260.00000	260,000	16.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,172.00000	1,165,000	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		22.00000	22,000	15.63	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.28050	1.28150		18.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,410.00000	1,400,000	16.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		95.00000	95,000	16.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,029.00000	1,022,000	16.52	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		214.00000	217,000	16.52	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,861.00000	1,852,000	16.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		46.00000	47,000	16.87	0.00	0	0.00

Total for Derivatives :										255,311,445.60	40,293	1,214,066.00
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i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	320,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	920,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,220,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,400,000,000.00	14,000	31,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			600,000,000.00	6,000	30,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	710,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,800,000,000.00	48,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	4,013,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	570,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			200,000,000.00	2,000	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	140,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	3,130,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	25,000,000.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			600,000,000.00	6,000	11,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	3,000,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2013			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	90,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	10,006,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			4,200,000,000.00	42,000	28,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			900,000,000.00	9,000	2,000,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	600,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			513,900,000,000.00	5,139,000	77,042,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			323,100,000,000.00	3,231,000	124,001,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	16,541,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	740,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	LOn	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ159	LOn	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	LOn	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	LOn	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	LOn	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	LOn	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166	LOn	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167	LOn	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000		200,100,000,000.00		2,001,000	55,072,000.00
ES18	On	20/04/2018			9.25000	9.25000		2,127,611,000,000.00		230,012,000	658,562,000.00
ES23	On	25/01/2023			10.00000	10.00000		41,510,000,000.00		4,151,000	70,187,000.00
ES26	On	02/04/2026			7.85000	7.85000		400,350,000.00		51,000	172,050,000.00
ES33	On	15/09/2033			7.50000	7.50000		300,532,500,000.00		40,071,000	161,069,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	1,290,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	24,000,000.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	511,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	150,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	29,635,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	16,005,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		1,400,000,000.00		14,000	1,014,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		600,000,000.00		6,000	29,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000		110,000,000,000.00		40,000,000	75,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000		1,100,000,000.00	11,000,000.00	11,000,000	11,000,000.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			600,000,000.00	6,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			700,000,000.00	7,000	2,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			600,000,000.00	6,000	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	200,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			1,100,000,000.00	11,000	8,760,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	1,290,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			600,000,000.00	6,000	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	9,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	670,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	140,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,710,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	48,269,644.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	10,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			1,200,000,000.00	12,000	55,500,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.70000	6.66000		144,105,147,700,000.00		21,508,231,000	14,494,937,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.34000	8.38500		59,967,777,540,000.00		7,190,381,000	8,890,836,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.50021	218.46565			0.00	0	591,500,000.00
R197	On	07/12/2023	Spot Bond			2.21000	2.23000		163,568,730,000.00		74,013,000	448,917,000.00
R201	On	21/12/2014	Spot Bond			6.25000	6.19000		7,868,800,000,000.00		1,259,008,000	3,277,024,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		641,390,679,900.00		278,865,513	1,592,255,012.00
R203	On	15/09/2017	Spot Bond			7.37500	7.34500		19,014,704,375,000.00		2,578,265,000	5,771,466,000.00
R204	On	21/12/2018	Spot Bond			7.64000	7.62000		18,195,744,880,000.00		2,381,642,000	5,950,764,004.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.07000	6.01500		24,058,523,424,400.00		3,963,512,920	5,187,476,000.00
R207	On	15/01/2020	Spot Bond			7.86500	7.85500		34,399,281,106,190.00		4,373,716,606	10,195,949,802.00
R208	On	31/03/2021	Spot Bond			7.90500	7.90500		24,876,513,270,000.00		3,146,934,000	7,568,144,000.00
R209	On	31/03/2036	Spot Bond			8.70000	8.76000		39,398,994,000,000.00		4,528,620,000	8,033,064,000.00
R210	On	31/03/2028	Spot Bond			2.35000	2.35000		2,973,335,150,000.00		1,265,249,000	1,501,097,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000		6,192,000,000.00		6,880,000	159,579,000.00
R212	On	31/01/2022	Spot Bond			2.15000	2.15000		276,176,100,000.00		128,454,000	604,965,000.00
R213	On	28/02/2031	Spot Bond			8.68500	8.73500		14,825,998,485,000.00		1,707,081,000	1,591,866,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		9,035,916,500,000.00		1,390,141,000	3,811,298,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000		5,200,000,000,000.00	52,000,000	26,000,000.00	
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	4,754,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	32,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	1,220,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	40,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	2,000,000.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	14,100,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	6,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	2,500,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,150,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,640,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	160,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	623,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN88	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012	Spot Bond			100.00000	100.00000		22,200,000,000,000.00	222,000,000,000.00	222,000,000	96,000,000.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000,000.00	1,000,000	500,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	36,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	1,005,018,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	275,588,334.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	30,026,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			100,000,000.00	1,000	62,003,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	128,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	50,800,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			15,000,000,000,000.00	150,000,000	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							458,065,817,790,490.00	56,652,056,039	86,979,236,796.00
Grand Total:							458,066,073,101,936.00	56,652,096,332	86,980,450,862.00